ISSN(Print) 1226-0657 ISSN(Online) 2287-6081

SOME INEQUALITIES FOR THE WEIGHTED CHAOTICALLY GEOMETRIC MEAN

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ABSTRACT. In this paper we obtain some new inequalities for the weighted chaotically geometric mean of two positive operators on a complex Hilbert space.

1. Introduction

For positive operators A and B consider the weighted arithmetic and chaotically geometric means

$$A\nabla_{\alpha}B := (1-\alpha)A + \alpha B$$

and

$$A \lozenge_{\alpha} B := \exp \left[(1 - \alpha) \ln A + \alpha \ln B \right]$$

with $\alpha \in [0,1]$.

We recall that Specht's ratio is defined by [6]

(1.1)
$$S(h) := \begin{cases} \frac{h^{\frac{1}{h-1}}}{e \ln \left(h^{\frac{1}{h-1}}\right)} & \text{if } h \in (0,1) \cup (1,\infty), \\ 1 & \text{if } h = 1. \end{cases}$$

It is well known that $\lim_{h\to 1} S(h) = 1$, $S(h) = S(\frac{1}{h}) > 1$ for h > 0, $h \neq 1$. The function is decreasing on (0,1) and increasing on $(1,\infty)$.

It has been shown in [4] that, if $0 < mI \le A, B \le MI$, for some scalars m < M and $h := \frac{M}{m}$, then

(1.2)
$$S^{-1}(h) A \Diamond_{\alpha} B \leq A \nabla_{\alpha} B \leq S(h) A \Diamond_{\alpha} B$$

Received by the editors February 21, 2019. Accepted July 18, 2019.

2010 Mathematics Subject Classification. 47A63, 47A30.

Key words and phrases. operator Inequality, convex functions, arithmetic mean-geometric mean inequality, chaotically geometric mean.

for any $\alpha \in [0,1]$, where I is the identity operator.

With the same assumptions for A and B we also have the additive version obtained in [5]

$$(1.3) -L(m,M)\ln S(h)I \le A\nabla_{\alpha}B - A\Diamond_{\alpha}B \le L(m,M)\ln S(h)I,$$

where

$$L(m, M) := \begin{cases} \frac{M - m}{\ln M - \ln m}, & \text{if } M \neq m, \\ M, & \text{if } M \neq m \end{cases}$$

is the logarithmic mean.

Motivated by these results, we establish in this paper other inequalities involving the chaotically geometric mean.

2. The Results

We have:

Theorem 2.1. If $0 < mI \le A$, $B \le MI$ for some scalars m < M, then

$$(2.1) \qquad -\frac{2}{\ln M - \ln m} \left| \ln A \nabla_{\alpha} \ln B - \ln G (mM) I \right|$$

$$\leq L (m, M) \left(\ln A \nabla_{\alpha} \ln B + U (m, M) I \right) - \frac{1}{2} \left(\sqrt{M} - \sqrt{m} \right)^{2} I - A \diamondsuit_{\alpha} B$$

$$\leq \frac{2}{\ln M - \ln m} \left| \ln A \nabla_{\alpha} \ln B - \ln G (mM) I \right|,$$

where

$$U\left(m,M\right):=\frac{m\ln M-M\ln m}{M-m},\ G\left(m,M\right):=\sqrt{mM}$$

and

$$\ln A \nabla_{\alpha} \ln B = (1 - \alpha) \ln A + \alpha \ln B.$$

Proof. Recall the following result obtained by Dragomir in 2006 [1] that provides a refinement and a reverse for the weighted Jensen's discrete inequality:

$$\leq n \max_{j \in \{1,2,\dots,n\}} \left\{ p_j \right\} \left[\frac{1}{n} \sum_{j=1}^n \Phi\left(x_j\right) - \Phi\left(\frac{1}{n} \sum_{j=1}^n x_j\right) \right],$$

where $\Phi: C \to \mathbb{R}$ is a convex function defined on convex subset C of the linear space $E, x_1, ..., x_n$ are vectors in C and $p_1, ..., p_n$ are nonnegative numbers with $P_n = \sum_{j=1}^n p_j > 0$.

For n = 2, we deduce from (2.2) that

(2.3)
$$2\min\{\nu, 1 - \nu\} \left[\frac{\Phi(x) + \Phi(y)}{2} - \Phi\left(\frac{x + y}{2}\right) \right]$$

$$\leq \nu \Phi(x) + (1 - \nu) \Phi(y) - \Phi\left[\nu x + (1 - \nu) y\right]$$

$$\leq 2\max\{\nu, 1 - \nu\} \left[\frac{\Phi(x) + \Phi(y)}{2} - \Phi\left(\frac{x + y}{2}\right) \right]$$

for any $x, y \in \mathbb{R}$ and $\nu \in [0, 1]$.

If we take $\Phi(x) = \exp(x)$, then we get from (2.3)

$$(2.4) 2\min\left\{\nu, 1 - \nu\right\} \left[\frac{\exp\left(x\right) + \exp\left(y\right)}{2} - \exp\left(\frac{x + y}{2}\right)\right]$$

$$\leq \nu \exp(x) + (1 - \nu) \exp(y) - \exp\left[\nu x + (1 - \nu)y\right]$$

$$\leq 2\max\left\{\nu, 1 - \nu\right\} \left[\frac{\exp\left(x\right) + \exp\left(y\right)}{2} - \exp\left(\frac{x + y}{2}\right)\right]$$

for any $x, y \in \mathbb{R}$ and $\nu \in [0, 1]$.

Let 0 < m < M and take $x = \ln M$ and $y = \ln m$ to get

(2.5)
$$2\min\{\nu, 1 - \nu\} \left(\frac{m + M}{2} - \sqrt{mM}\right)$$

$$\leq \nu M + (1 - \nu) m - \exp\left[\nu \ln M + (1 - \nu) \ln m\right]$$

$$\leq 2\max\{\nu, 1 - \nu\} \left(\frac{m + M}{2} - \sqrt{mM}\right)$$

for any $\nu \in [0,1]$.

Let $z \in [\ln m, \ln M]$ and take $\nu \in [0, 1]$ such that $\nu \ln M + (1 - \nu) \ln m = z$, namely $\nu = \frac{z - \ln m}{\ln M - \ln m}$.

Since

$$\min \{\nu, 1 - \nu\} = \frac{1}{2} - \left|\nu - \frac{1}{2}\right| = \frac{1}{2} - \left|\frac{z - \ln m}{\ln M - \ln m} - \frac{1}{2}\right|$$
$$= \frac{1}{2} - \frac{1}{\ln M - \ln m} |z - \ln G(mM)|$$

and

$$\max \{\nu, 1 - \nu\} = \frac{1}{2} + \frac{1}{\ln M - \ln m} |z - \ln G(mM)|,$$

then by (2.5) we have

$$(2.6) \qquad \frac{1}{2} \left(\sqrt{M} - \sqrt{m} \right)^2 \left(1 - \frac{2}{\ln M - \ln m} |z - \ln G(mM)| \right)$$

$$\leq \frac{z - \ln m}{\ln M - \ln m} M + \frac{\ln M - z}{\ln M - \ln m} m - \exp z$$

$$\leq \frac{1}{2} \left(\sqrt{M} - \sqrt{m} \right)^2 \left(1 + \frac{2}{\ln M - \ln m} |z - \ln G(mM)| \right)$$

for any $z \in [\ln m, \ln M]$.

If X is a selfadjoint operator with $\operatorname{Sp}(X) \subset [\ln m, \ln M]$, then by (2.6) we have

$$(2.7) \qquad \frac{1}{2} \left(\sqrt{M} - \sqrt{m} \right)^2 \left(I - \frac{2}{\ln M - \ln m} | X - \ln G (mM) I | \right)$$

$$\leq \frac{X - \ln mI}{\ln M - \ln m} M + \frac{\ln MI - X}{\ln M - \ln m} m - \exp X$$

$$\leq \frac{1}{2} \left(\sqrt{M} - \sqrt{m} \right)^2 \left(I + \frac{2}{\ln M - \ln m} | X - \ln G (mM) I | \right).$$

Since

(2.8)
$$\frac{X - \ln mI}{\ln M - \ln m}M + \frac{\ln MI - X}{\ln M - \ln m}m$$

$$= \frac{M - m}{\ln M - \ln m}X + \frac{m\ln M - M\ln m}{\ln M - \ln m}I$$

$$= L(m, M)\left(X + \frac{m\ln M - M\ln m}{M - m}I\right)$$

$$= L(m, M)(X + U(m, M)I),$$

then by (2.7) and (2.8) we get

$$(2.9) \qquad \frac{1}{2} \left(\sqrt{M} - \sqrt{m} \right)^2 \left(I - \frac{2}{\ln M - \ln m} |X - \ln G(mM) I| \right)$$

$$\leq L(m, M) \left(X + U(m, M) I \right) - \exp X$$

$$\leq \frac{1}{2} \left(\sqrt{M} - \sqrt{m} \right)^2 \left(I + \frac{2}{\ln M - \ln m} |X - \ln G(mM) I| \right),$$

that is equivalent to

(2.10)
$$-\frac{2}{\ln M - \ln m} |X - \ln G(mM)I|$$

$$\leq L(m, M)(X + U(m, M)I) - \frac{1}{2} \left(\sqrt{M} - \sqrt{m}\right)^{2} I - \exp X$$

$$\leq \frac{2}{\ln M - \ln m} |X - \ln G(mM)I|.$$

This inequality is of interest in itself.

If we take $X = \ln A \nabla_{\alpha} \ln B$, $\alpha \in [0, 1]$, then $\operatorname{Sp}(X) \subset [\ln m, \ln M]$ and by (2.10) we get the desired result (2.1).

We also have:

Theorem 2.2. With the assumptions of Theorem 2.1 we have

$$(2.11) 0 \leq L(m, M) (\ln A \nabla_{\alpha} \ln B + U(m, M) I) - A \Diamond_{\alpha} B$$

$$\leq L(m, M) (\ln M I - \ln A \nabla_{\alpha} \ln B) (\ln A \nabla_{\alpha} \ln B - \ln m I)$$

$$\leq \frac{1}{4} (\ln M - \ln m) (M - m) I,$$

for any $\alpha \in [0,1]$.

Proof. We use the following inequality for convex functions, see for instance [2]: If the function $f:I\subset\mathbb{R}\to\mathbb{R}$ is a differentiable convex function on \mathring{I} , then for any $a,b\in\mathring{I}$ and $\nu\in[0,1]$ we have

(2.12)
$$0 \le (1 - \nu) f(a) + \nu f(b) - f((1 - \nu) a + \nu b)$$
$$\le \nu (1 - \nu) (b - a) [f'(b) - f'(a)].$$

If we write this inequality for the convex function $f(x) = \exp(x)$, then we have

(2.13)
$$0 \le (1 - \nu) \exp a + \nu \exp b - \exp ((1 - \nu) a + \nu b)$$
$$\le \nu (1 - \nu) (b - a) [\exp b - \exp a],$$

for any $a, b \in \mathbb{R}$ and $\nu \in [0, 1]$.

Let 0 < m < M and take $b = \ln M$ and $a = \ln m$ to get

(2.14)
$$0 \le \nu M + (1 - \nu) m - \exp \left[\nu \ln M + (1 - \nu) \ln m\right] \\ \le \nu (1 - \nu) (\ln M - \ln m) (M - m).$$

Let $z \in [\ln m, \ln M]$ and take $\nu \in [0, 1]$ such that $\nu \ln M + (1 - \nu) \ln m = z$, namely $\nu = \frac{z - \ln m}{\ln M - \ln m}$. Then by (2.14) and upon some simple calculations we get

$$0 \le L(m, M)(z + U(m, M)) - \exp z \le L(m, M)(\ln M - z)(z - \ln m)$$

for any $z \in [\ln m, \ln M]$.

Since

$$(\ln M - z) (z - \ln m) \le \frac{1}{4} (\ln M - \ln m)^2,$$

then we have

$$(2.15) 0 \le L(m, M)(z + U(m, M)) - \exp z \le L(m, M)(\ln M - z)(z - \ln m)$$

$$\le \frac{1}{4}(\ln M - \ln m)(M - m)$$

for any $z \in [\ln m, \ln M]$.

If X is a selfadjoint operator with $\operatorname{Sp}(X) \subset [\ln m, \ln M]$, then by (2.15) we have

$$(2.16) 0 \leq L(m, M) (X + U(m, M) I) - \exp X$$

$$\leq L(m, M) (\ln MI - X) (X - \ln mI)$$

$$\leq \frac{1}{4} (\ln M - \ln m) (M - m) I,$$

which is an inequality of interest in itself as well.

If we take $X = \ln A \nabla_{\alpha} \ln B$, $\alpha \in [0, 1]$, then $\operatorname{Sp}(X) \subset [\ln m, \ln M]$ and by (2.16) we get the desired result (2.11).

We also have:

Theorem 2.3. With the assumptions of Theorem 2.1 we have

(2.17)
$$\frac{1}{2}m\left(\ln A\nabla_{\alpha}\ln B - \ln mI\right)\left(\ln MI - \ln A\nabla_{\alpha}\ln B\right)$$

$$\leq L\left(m,M\right)\left(\ln A\nabla_{\alpha}\ln B + U\left(m,M\right)I\right) - A\Diamond_{\alpha}B$$

$$\leq \frac{1}{2}M\left(\ln A\nabla_{\alpha}\ln B - \ln mI\right)\left(\ln MI - \ln A\nabla_{\alpha}\ln B\right),$$

for any $\alpha \in [0,1]$.

Proof. We use the following result for twice differentiable functions, see for instance [3]:

Let $f: I \subset \mathbb{R} \to \mathbb{R}$ be a twice differentiable function on the interval \mathring{I} , the interior of I. If there exists the constants d, D such that

(2.18)
$$d \le f''(t) \le D \text{ for any } t \in \mathring{I},$$

then

(2.19)
$$\frac{1}{2}\nu(1-\nu)d(b-a)^{2} \leq (1-\nu)f(a) + \nu f(b) - f((1-\nu)a + \nu b)$$
$$\leq \frac{1}{2}\nu(1-\nu)D(b-a)^{2}$$

for any $a,b\in \mathring{I}$ and $\nu\in [0,1]$.

If we write this inequality for the convex function $f(x) = \exp(x)$, then we have

(2.20)
$$\frac{1}{2}\nu (1 - \nu) (b - a)^{2} \exp (\min \{a, b\})$$

$$\leq (1 - \nu) \exp a + \nu \exp b - \exp ((1 - \nu) a + \nu b)$$

$$\leq \frac{1}{2}\nu (1 - \nu) (b - a)^{2} \exp (\max \{a, b\}),$$

for any $a, b \in \mathbb{R}$ and $\nu \in [0, 1]$.

Let 0 < m < M and take $b = \ln M$ and $a = \ln m$ to get

(2.21)
$$\frac{1}{2}\nu (1 - \nu) (\ln M - \ln m)^{2} m$$

$$\leq (1 - \nu) m + \nu M - \exp((1 - \nu) \ln m + \nu \ln M)$$

$$\leq \frac{1}{2}\nu (1 - \nu) (\ln M - \ln m)^{2} M,$$

for any $\nu \in [0,1]$.

Let $z \in [\ln m, \ln M]$. If we take $\nu = \frac{z - \ln m}{\ln M - \ln m} \in [0, 1]$, then we get

(2.22)
$$\frac{1}{2} (z - \ln m) (\ln M - z) m \le L(m, M) (z + U(m, M)) - \exp z$$
$$\le \frac{1}{2} (z - \ln m) (\ln M - z) M,$$

for any $z \in [\ln m, \ln M]$.

If X is a selfadjoint operator with $\operatorname{Sp}(X) \subset [\ln m, \ln M]$, then by (2.22) we have

(2.23)
$$\frac{1}{2}m(X - \ln mI)(\ln MI - X) \le L(m, M)(X + U(m, M)I) - \exp X$$
$$\le \frac{1}{2}M(X - \ln mI)(\ln MI - X),$$

which is an inequality of interest in itself as well.

If we take $X = \ln A \nabla_{\alpha} \ln B$, $\alpha \in [0, 1]$, then $\operatorname{Sp}(X) \subset [\ln m, \ln M]$ and by (2.23) we get the desired result (2.17).

Remark 2.4. Since

$$(\ln A\nabla_{\alpha}\ln B - \ln mI)(\ln MI - \ln A\nabla_{\alpha}\ln B) \le \frac{1}{4}(\ln M - \ln m)^{2}I,$$

then from (2.17) we get the following simpler upper bound

$$(2.24) L(m,M) (\ln A \nabla_{\alpha} \ln B + U(m,M) I) - A \Diamond_{\alpha} B \leq \frac{1}{8} M (\ln M - \ln m)^{2} I.$$

In [7], M. Tominaga obtained the following reverses of Young's inequality

(2.25)
$$\left(a^{1-\nu}b^{\nu} \le \right) (1-\nu) \, a + \nu b \le S\left(\frac{a}{b}\right) a^{1-\nu}b^{\nu}$$

and

$$(2.26) (0 \le) (1 - \nu) a + \nu b - a^{1-\nu} b^{\nu} \le L(a, b) \ln S\left(\frac{a}{b}\right)$$

for any a, b > 0 and $\nu \in [0, 1]$.

Theorem 2.5. With the assumptions of Theorem 2.1 we have

$$(2.27) (A\lozenge_{\alpha}B \le) L(m,M) (\ln A\nabla_{\alpha}\ln B + U(m,M)I) \le S\left(\frac{M}{m}\right) A\lozenge_{\alpha}B$$

and

(2.28)
$$(0 \le) L(m, M) (\ln A \nabla_{\alpha} \ln B + U(m, M) I) - A \lozenge_{\alpha} B$$

$$\le L(m, M) \ln S\left(\frac{M}{m}\right) I$$

for any $\alpha \in [0,1]$.

Proof. For 0 < m < M we have by (2.25) that

$$(2.29) \ \ (1-\nu) \, m + \nu M \le S \left(\frac{m}{M}\right) m^{1-\nu} M^{\nu} = S \left(\frac{M}{m}\right) \exp\left((1-\nu) \ln m + \nu \ln M\right)$$

for any $\nu \in [0,1]$.

Similarly,

$$(2.30) \qquad (1 - \nu) \, m + \nu M - \exp\left((1 - \nu) \ln m + \nu \ln M\right) \le L(m, M) \ln S\left(\frac{M}{m}\right)$$

for any $\nu \in [0,1]$.

Let $z \in [\ln m, \ln M]$. If we take $\nu = \frac{z - \ln m}{\ln M - \ln m} \in [0, 1]$ in (2.29) and (2.29) then we get

(2.31)
$$L\left(m,M\right)\left(z+U\left(m,M\right)\right) \leq S\left(\frac{M}{m}\right)\exp z$$

and

$$(2.32) L(m,M)(z+U(m,M)) - \exp z \le L(m,M) \ln S\left(\frac{M}{m}\right)$$

for any $z \in [\ln m, \ln M]$.

If X is a selfadjoint operator with $\mathrm{Sp}\,(X) \subset [\ln m, \ln M]\,,$ then by (2.31) and (2.32) we have

(2.33)
$$L(m,M)(X + U(m,M)I) \le S\left(\frac{M}{m}\right) \exp X$$

and

$$(2.34) L(m,M)(X+U(m,M)I) - \exp X \le L(m,M)\ln S\left(\frac{M}{m}\right)I,$$

which are inequalities of interest in themselves.

If we take $X = \ln A \nabla_{\alpha} \ln B$, $\alpha \in [0, 1]$, then $\operatorname{Sp}(X) \subset [\ln m, \ln M]$ and by (2.33) and (2.34) we deduce the desired results (2.27) and (2.28).

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